

EXHIBIT 11

**A&B Backdated Trades in the Split-Strike Conversion Accounts
Post-1993 Period**

Master Account #	Customer Statement Date	Settlement Date	Long Position	Short Position	Description
1ZB032	8/31/2002	7/31/2002	2,475,000	-	U S TREASURY BILL DUE 11/7/2002
1ZB032	8/31/2002	7/31/2002	-	2,475,000	U S TREASURY BILL DUE 11/21/2002
1ZB032	8/31/2002	7/31/2002	-	2,475,000	U S TREASURY BILL DUE 11/7/2002
1ZB032	8/31/2002	7/31/2002	2,475,000	-	U S TREASURY BILL DUE 11/21/2002
1ZB046	6/30/1999	5/26/1999	7,700,000	-	U S TREASURY BILL DUE 9/9/1999
1ZB046	6/30/1999	5/26/1999	-	7,700,000	U S TREASURY BILL DUE 9/9/1999
1ZB046	8/31/2002	7/31/2002	-	7,850,000	U S TREASURY BILL DUE 11/21/2002
1ZB046	8/31/2002	7/31/2002	7,850,000	-	U S TREASURY BILL DUE 11/7/2002
1ZB046	8/31/2002	7/31/2002	-	7,850,000	U S TREASURY BILL DUE 11/7/2002
1ZB046	8/31/2002	7/31/2002	7,850,000	-	U S TREASURY BILL DUE 11/21/2002
1ZB249	6/30/1999	5/26/1999	-	1,700,000	U S TREASURY BILL DUE 9/9/1999
1ZB249	6/30/1999	5/26/1999	1,700,000	-	U S TREASURY BILL DUE 9/9/1999
1ZB249	8/31/2002	7/31/2002	-	2,625,000	U S TREASURY BILL DUE 11/7/2002
1ZB249	8/31/2002	7/31/2002	2,625,000	-	U S TREASURY BILL DUE 11/21/2002
1ZB249	8/31/2002	7/31/2002	2,625,000	-	U S TREASURY BILL DUE 11/7/2002
1ZB249	8/31/2002	7/31/2002	-	2,625,000	U S TREASURY BILL DUE 11/21/2002
1ZB262	1/31/2006	12/19/2006	30,300,000	-	U S TREASURY BILL DUE 4/06/2006
1ZB262	1/31/2006	12/19/2006	-	30,300,000	U S TREASURY BILL DUE 4/06/2006